

PCE Endowment Fund
Net Asset Value
As of the Month Ending
May 31, 2022

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 9,923,572.54
Total Cash and Cash Equivalents	<u>9,923,572.54</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	454,162,625.42
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>454,162,625.42</u>

Broad Domestic Equity

SSgA Russell 3000	<u>315,527,904.32</u>
Total Broad Domestic Equity	<u>315,527,904.32</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>207,607,688.19</u>
Total Global Equity Ex-U.S.	<u>207,607,688.19</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>40,480,978.59</u>
Total Real Assets	<u>40,480,978.59</u>

Receivables and Payables

Income Receivable/Payable	5,104.41
Payable To/From	-
Total Receivables and Payables	<u>5,104.41</u>

Total Assets

\$ 1,027,707,873.47

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
May 31, 2022

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 5,104.41	\$ 6,383.75
	<u>5,104.41</u>	<u>6,383.75</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,580,570.71	(43,804,347.81)
High Yield (<i>Internally Managed</i>)	-	-
	<u>1,580,570.71</u>	<u>(43,804,347.81)</u>
Broad Domestic Equity		
SSgA Russell 3000	(405,590.55)	(18,068,574.02)
	<u>(405,590.55)</u>	<u>(18,068,574.02)</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	1,548,217.13	(27,544,221.95)
	<u>1,548,217.13</u>	<u>(27,544,221.95)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(1,995,143.97)	787,078.59
	<u>(1,995,143.97)</u>	<u>787,078.59</u>
Total Investment Income (Loss)	\$ 733,157.73	\$ (88,623,681.44)
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,027,044,095.10	1,149,165,448.56
Net Contribution (Withdrawal)	(69,379.36)	(32,833,893.65)
Total Assets	<u>\$ 1,027,707,873.47</u>	<u>\$ 1,027,707,873.47</u>